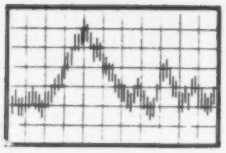
A5040-5



# INTERNATIONAL OPEN INTEREST REPORT

NOVEMBER 1990

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## INTERNATIONAL OPEN INTEREST

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OPEN INTEREST

| | NOVEMBER 1989 | NOVEMBER 1990 |
|---|---|---|
| High Grade Primary Aluminium | 40,368 | 110,485 |
| Copper - Grade A | 82,873 | 142,900 |
| Standard Lead | 12,032 | 10,496 |
| Primary Nickel | 7,114 | 8,945 |
| Special High Grade Zinc | 16,836 | 21,056 |
| Tin | 5,044 | 9,767 |
| LONDON METAL EXCHANGE, UK | 164,267 | 303,649 |
| Gold | 168 | 50 |
| Gold Options | 90,219 | 70,533 |
| U.S. Dollar | 10,568 | 26,319 |
| U.S. Dollar Options | 11,636 | |
| Government T-Bonus | 15,024 | 34,315 |
| Bovespa Stock Index | | 7,420 |
| BM&F, Brazil | 127,615 | 138,637 |
| DAX | | 3,187 |
| BUND | | 6,380 |
| DTB, Germany | 0 | 9,567 |
| Gold Options | 19,520 | 15,288 |
| Silver Options | 920 | |
| Dollar/Guilder Options | 45,163 | 22,708 |
| Pound/Sterling/Guilder Opt | 6,396 | 2,107 |
| Dutch Gov't Bond Options | 63,021 | 54,325 |
| EOE Stock Index Options | 51,957 | 164,348 |
| Bond Index Options | 34,271 | |
| Major Market Index Options | 73,623 | 94,820 |
| Dutch Top 5 Index | | 14,101 |
| EUROPEAN OPTIONS EXCHANGE | 294,871 | 367,697 |

OPEN INTEREST

| | NOVEMBER 1989 | NOVEMBER 1990 |
|---|---|---|
| EOE Stock Index (FTI) | 9,079 | 11,238 |
| Deliverable Bond (FTO) | 2,447 | 1,479 |
| Dutch Top 5 Index | | 884 |
| FINANCIAL FUT. MKT. AMSTERDAM | 11,526 | 13,601 |
| Crude Palm Oil | 7,651 | 9,336 |
| Tin | 489 | 111 |
| RBD Palm Olein | | 65 |
| Cocoa | 531 | 474 |
| KUALA LUMPUR COMMODITY EXCH | 8,671 | 9,986 |
| Financial Times Share Index | 32,077 | 27,943 |
| Three Mth Pound (1/2M) | 142,368 | 164,426 |
| Long Gilt | 36,881 | 27,955 |
| 3 Month Ecu | 1,007 | 1,715 |
| Eurodollar | 44,238 | 45,345 |
| T-Bond | 3,368 | 4,685 |
| Yen Bond | 1,031 | 830 |
| Euromark | 32,563 | 78,250 |
| Sterling Currency | 46 | |
| German Government Bund | 41,917 | 100,348 |
| German Government Bund Option | 25,532 | 74,729 |
| Eurodollar Option | 8,236 | 7,019 |
| T-Bond Option | 1,104 | 462 |
| Euromark Options | | 39,833 |
| Gilt Option | 12,631 | 14,545 |
| Pound/Dollar Option | 257 | |
| Short Sterling Options | 99,168 | 162,344 |
| LIFFE, UK | 482,424 | 750,429 |
| 4 Year BTAN T-Note | | 0 |
| 3 Month Eurodeutschemark | 7,506 | 1,839 |
| 3 Mth Eurodeutschemark Opt | | 18,625 |
| CAC 40 Index | 9,806 | 10,136 |
| ECU Bond | | 3,140 |
| French Gov't Bond | 85,617 | 77,297 |
| Notional Bond Options | 149,812 | 193,757 |
| 3 Month Pibor | 15,903 | 36,872 |
| 3 Month Pibor Option | | 93,075 |
| Potatoe | 2,114 | 1,905 |
| Sugar | 12,915 | 8,843 |
| Coffee | 192 | 149 |
| Cocoa | 4 | 0 |
| MATIF, Paris | 283,869 | 445,638 |
| Canadian L-T Bonds Opt. | 27,590 | 7,519 |
| Bankers Acceptance Futures | 2,365 | 5,879 |
| Bond Futures | 2,482 | 5,540 |
| MONTREAL EXCHANGE | 32,437 | 18,938 |

OPEN INTEREST

| | NOVEMBER 1989 | NOVEMBER 1990 |
|---|---|---|
| *Gold Options | 23,364 | 17,284 |
| *Combined market Montreal EOE, Vancouver, Sydney | | |
| INTL. OPTIONS CLEARING CORP. | 23,364 | 17,284 |
| U.S. Dollar | 1 | 152 |
| Government Stock 2 | 15,371 | 12,649 |
| Government Stock 2 Options | 5,542 | 1,240 |
| 90 Day Bank Bill | 8,932 | 24,226 |
| 90 Day Bank Bill Options | 182 | 1,122 |
| Barclays Share Index | 183 | 152 |
| Barclays Share Index Options | 325 | 44 |
| New Zealand Dollar | 37 | 6 |
| New Zealand Dollar Options | 0 | 0 |
| 3 Year Government Stock | 103 | 0 |
| NEW ZEALAND FUTURES EXCHANGE | 30,676 | 39,591 |
| Gold | | 100 |
| Eurodollar | 37,334 | 46,428 |
| Deutschemark | 399 | 394 |
| Japanese Yen | 492 | 526 |
| British Pound | 123 | 134 |
| Nikkei Stock Average | 3,482 | 6,451 |
| High Sulphur Fuel Oil | 2,510 | 2,138 |
| Dubai Crude Oil | | 51 |
| Euroyen | 8,169 | 24,690 |
| Euromark | | 1,744 |
| Eurodollar Options | 1,364 | 3,101 |
| Euroyen Options | | 10,955 |
| Deutschemark Options | 0 | 0 |
| Japanese Yen Options | 0 | 0 |
| SIMEX, Singapore | 53,873 | 96,712 |
| All Ords. Index | 6,154 | 9,836 |
| Bank Bills 90 Day | 155,880 | 190,032 |
| Aust T-Bond 10 year | 30,469 | 59,038 |
| Australian Dollar | 7 | 7 |
| 5 Yr Semi-Government Bond | | 429 |
| 10 Yr Semi-Government Bond | | 636 |
| Live Cattle (Cash Set) | 155 | 99 |
| Wool (Cash Set) | 72 | 0 |
| Three Year Bonds | 59,634 | 44,226 |
| Bank Bill Options | 73,909 | 93,459 |
| Aust 10-Yr Bond Option | 47,105 | 66,774 |
| All Ords Options | 15,209 | 33,261 |
| 3-Year Bond Options | 3,562 | 12,466 |
| Australian Dollar Options | 1 | 0 |
| SYDNEY FUTURES EXCHANGE | 392,157 | 510,263 |

OPEN INTEREST

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|---|---|---|
| Swiss Market Index | | 2,302 |
| Swiss Market Index Opt. | 68,791 | 173,780 |
| SOFFEX, Switzerland | 68,791 | 176,082 |
| Interest Rate Options | 171 | 3,525 |
| OMX (Index) Options | 109,519 | 78,587 |
| OMFX Currency Options | 2,262 | 0 |
| STOCKHOLM OPTIONS EXCHANGE | 111,952 | 82,112 |
| TSE 35 Index | 662 | 1,273 |
| TSE 35 Options | 12,405 | 8,954 |
| Silver Options | 2,133 | 81 |
| TORONTO FUTURES EXCHANGE | 15,200 | 10,308 |
| Wheat | 6,380 | 9,991 |
| Oats | 3,997 | 2,201 |
| Thunder Bay Barley | 11,708 | 7,979 |
| Western Barley | 596 | 2,015 |
| Rye | 2,876 | 1,925 |
| Flax Seed | 3,734 | 5,192 |
| Canola/Rape Seed | 21,690 | 19,118 |
| WINNIPEG COMMODITY EXCHANGE | 50,981 | 48,421 |
| Gold | 384,719 | 449,028 |
| Silver | 93,414 | 51,182 |
| Platinum | 233,703 | 223,388 |
| Rubber | 131,005 | 109,707 |
| Cotton Yarn | 159,712 | 50,238 |
| Woolen Yarn | 6 | 3,074 |
| *TOKYO COMM EXCHANGE INDUSTRY | 1,002,559 | 886,617 |
| 3 Month Euroyen | 173,195 | 492,159 |
| 3 Month Eurodollar | 1,983 | 100 |
| Japanese Yen | 237 | 333 |
| *TOKYO INTL FINANCIAL FUT EXCH | 175,415 | 492,592 |
| American Soybeans | 247,893 | 232,348 |
| Chinese Soybeans | 176 | 55 |
| Red Beans | 37,960 | 106,122 |
| *TOKYO GRAIN EXCHANGE | 286,029 | 338,525 |

OPEN INTEREST

| | NOVEMBER 1989 | NOVEMBER 1990 |
|---|---|---|
| Yen Gov't Bond (10 Yr) | 210,788 | 175,829 |
| Yen Gov't Bond (10 Yr) Opt | | 20,324 |
| Yen Gov't Bond (20 Yr) | 391 | 370 |
| US T-Bond Futures | | 1,305 |
| TOPIX Stock Index | 30,714 | 25,477 |
| TOPIX Stock Index Options | | 90 |
| *TOKYO STOCK EXCHANGE | 241,893 | 223,395 |
| Red Beans | 4,535 | 6,709 |
| Imported Soybeans | 17,076 | 18,767 |
| *HOKKAIDO GRAIN EXCHANGE | 21,611 | 25,476 |
| Red Beans | 7,454 | 5,672 |
| Imported Soybeans | 17,779 | 14,548 |
| *KANMON COMMODITY EXCHANGE | 25,233 | 20,220 |
| Red Beans | 2,701 | 1,557 |
| Imported Soybeans | 16,278 | 12,648 |
| *KOBE GRAIN EXCHANGE | 18,979 | 14,205 |
| Raw Silk | 15,694 | 14,632 |
| *KOBE RAW SILK EXCHANGE | 15,694 | 14,632 |
| Rubber (RSS3) | 60,177 | 63,706 |
| *KOBE RUBBER EXCHANGE | 60,177 | 63,706 |
| Dried Cocoon | 30,823 | 37,517 |
| *MAEBASHI DRIED COCOON EXCH | 30,823 | 37,517 |
| Red Beans | 17,940 | 22,299 |
| Imported Soybeans | 16,169 | 12,188 |
| *NAGOYA GRAIN & SUGAR EXCHANGE | 34,109 | 34,487 |
| Cotton Yarn (40S) | 52,446 | 35,882 |
| Staple Fiber Yarn (Dull) | 1,420 | 811 |
| Wool Yarn | 774 | 2,991 |
| *NAGOYA TEXTILE EXCHANGE | 54,640 | 39,684 |

OPEN INTEREST

| | NOVEMBER 1989 | NOVEMBER 1990 |
|---|---|---|
| Red Beans | 43,909 | 60,438 |
| Imported Soybeans | 81,408 | 72,750 |
| *OSAKA GRAIN EXCHANGE | 125,317 | 133,188 |
| Refined Sugar | 0 | 0 |
| Raw Sugar | 149,711 | 148,401 |
| *OSAKA SUGAR EXCHANGE | 149,711 | 148,401 |
| Staple Fiber Yarn(Bright) | 0 | 0 |
| Staple Fiber Yarn (Dull) | 0 | 0 |
| Wool Yarn | 11,309 | 7,095 |
| Cotton Yarn (20S) | 34,928 | 24,835 |
| Cotton Yarn (40S) | 25,847 | 11,140 |
| *OSAKA TEXTILE EXCHANGE | 72,084 | 43,070 |
| Refined Sugar | 0 | 0 |
| Raw Sugar | 490,870 | 375,506 |
| *TOKYO SUGAR EXCHANGE | 490,870 | 375,506 |
| Dried Cocoon | 35,798 | 37,289 |
| *TOYAHASHI DRIED COCOON EXCH | 35,798 | 37,289 |
| Raw Silk | 16,128 | 21,663 |
| *YOKOHAMA RAW SILK EXCHANGE | 16,128 | 21,663 |
| OSF 50 | 1 | 1 |
| Nikkei Index Futures | 31,757 | 189,216 |
| Nikkei Index Options | 22,723 | 90,869 |
| *OSAKA SECURITIES EXCHANGE | 54,481 | 280,086 |
| Hang Seng Index | 3,015 | 5,003 |
| 3-MONTH HIBOR | | 790 |
| Soybeans | 2,347 | 1,228 |
| Sugar | 3,765 | 2,929 |
| HONG KONG FUTURES EXCHANGE | 9,127 | 9,950 |

*EXCHANGE LOCATED IN JAPAN